

xtregar postestimation — Postestimation tools for xtregar

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Postestimation commands

The following postestimation commands are available after `xtregar`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
* <code>estat ic</code>	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance-covariance matrix of the estimators (VCE)
<code>estimates</code>	cataloging estimation results
<code>forecast</code>	dynamic forecasts and simulations
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	predictions, residuals, influence statistics, and other diagnostic measures
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

* `estat ic` is not appropriate after `xtregar`, `re`.

predict

Description for predict

`predict` creates a new variable containing predictions such as linear predictions and predictions.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic]
```

<i>statistic</i>	Description
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Main

<code>xb</code>	$\mathbf{x}_{it}\mathbf{b}$, linear prediction; the default
<code>ue</code>	$u_i + e_{it}$, the combined residual
* <code>u</code>	u_i , the fixed- or random-error component
* <code>e</code>	e_{it} , the overall error component

Unstarred statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample, even when `if e(sample)` is not specified.

Options for predict

Main

`xb`, the default, calculates the linear prediction, $\mathbf{x}_{it}\boldsymbol{\beta}$.

`ue` calculates the prediction of $u_i + e_{it}$.

`u` calculates the prediction of u_i , the estimated fixed or random effect.

`e` calculates the prediction of e_{it} .

margins

Description for margins

`margins` estimates margins of response for linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]  
margins [marginlist] , predict(statistic ...) [options]
```

<i>statistic</i>	Description
<code>xb</code>	$\mathbf{x}_{it}\mathbf{b}$, linear prediction; the default
<code>ue</code>	not allowed with <code>margins</code>
<code>u</code>	not allowed with <code>margins</code>
<code>e</code>	not allowed with <code>margins</code>

Statistics not allowed with `margins` are functions of stochastic quantities other than $\mathbf{e}(\mathbf{b})$.

For the full syntax, see [R] [margins](#).

Also see

[XT] [xtregar](#) — Fixed- and random-effects linear models with an AR(1) disturbance

[U] [20 Estimation and postestimation commands](#)